

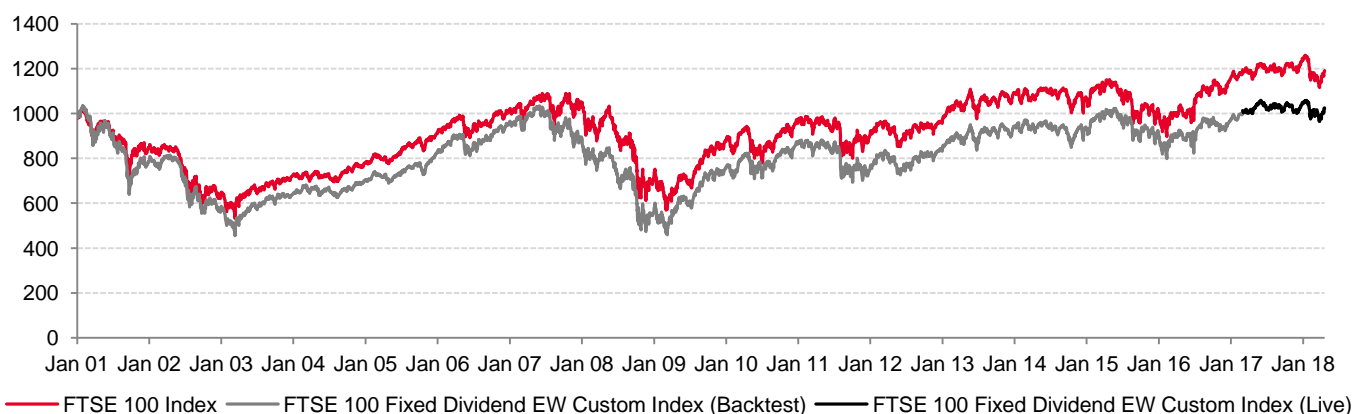
# THE FTSE<sup>®</sup> 100 FIXED DIVIDEND EQUAL WEIGHT CUSTOM INDEX: PERFORMANCE UPDATE

April 2018

The FTSE<sup>®</sup> 100 Fixed Dividend Equal Weight Custom Index (“The Index”) is an equity index created, calculated and published in real-time by FTSE. The Index is comprised of the same **100 companies as the FTSE<sup>®</sup> 100 Price Return Index**, the leading index in the United Kingdom, and uses the same rigorous selection criteria such as the high liquidity criteria and the high market capitalisation criteria.

However, the FTSE<sup>®</sup> 100 Fixed Dividend Equal Weight Custom Index **applies an equal weight to all of its components and is rebalanced on a quarterly basis**. Unlike the FTSE100<sup>®</sup> Price Return Index, which simply excludes all dividends, the FTSE<sup>®</sup> 100 Fixed Dividend Equal Weight Custom Index **reinvests 100% of dividends paid by the companies and removes an annual fixed dividend of 50 points**.

## Historical Performance of the Index



	Full Data Available (since 02/01/2001)		Last 5 years		Last 1 year		Since Launch (01/03/2017)	
	FTSE 100	FTSE 100 EW Custom	FTSE 100	FTSE 100 EW Custom	FTSE 100	FTSE 100 EW Custom	FTSE 100	FTSE 100 EW Custom
Annualised Return	1,02%	0,14%	3,19%	3,34%	3,38%	2,39%	-0,33%	1,00%
Volatility	18,84%	19,43%	13,72%	14,02%	10,03%	9,44%	9,94%	9,24%
Return / Volatility	5,40%	0,72%	23,26%	23,79%	33,73%	25,35%	-3,29%	10,83%
Max Drawdown*	-48,11%	-56,04%	-22,06%	-21,88%	-11,44%	-8,83%	-11,44%	-8,83%

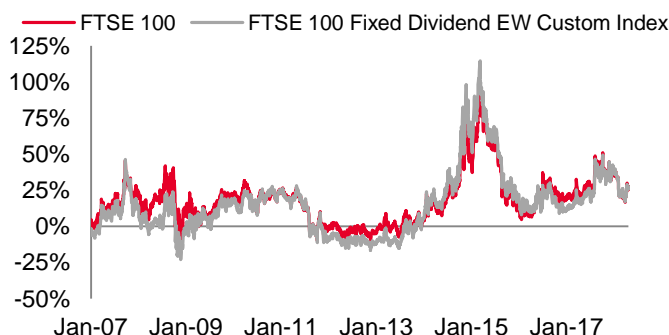
Last 12m Monthly Performances	Apr-17	May-17	Jun-17	Jul-17	Aug-17	Sep-17	Oct-17	Nov-17	Dec-17	Jan-18	Feb-18	Mar-18
FTSE 100	-1,62%	4,39%	-2,76%	0,81%	0,80%	-0,78%	1,63%	-2,22%	4,93%	-2,01%	-4,00%	-2,42%
FTSE 100 EWC	1,18%	3,06%	-3,25%	0,93%	1,13%	-1,43%	1,02%	-2,54%	4,10%	-1,45%	-2,38%	-2,34%

Sources: Bloomberg and SG Engineering as of 20/04/2018. Please note, the FTSE 100 EW Custom Index was launched on the 1<sup>st</sup> March 2017. Data before this date has been backtested by FTSE and is published in Bloomberg. Data prior to 16/09/2011 has been generated from backtesting simulations by Societe Generale’s Engineering Team. The value of your investment may fluctuate. The figures relating to past performances and/or simulated past performances refer or relate to past periods and are not a reliable indicator of future results. This also applies to historical market data.

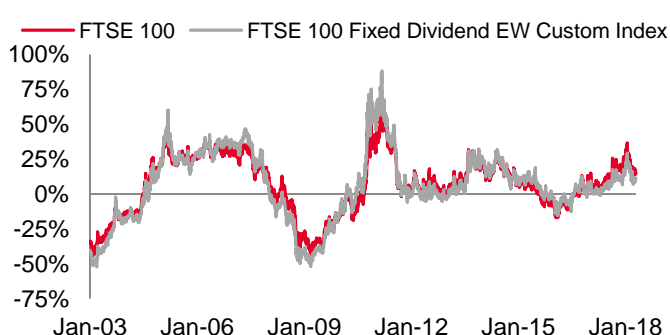
- Annualised return represents the performance generated by the indices each year, over the full observation period.
- Volatility represents how much the indices fluctuate over time (i.e. the higher the volatility the more the price will go up or down over time).
- The Return / Risk Ratio is calculated as the Annualised Return / Volatility.
- Max Drawdown represents the largest drop experienced by the Index.

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## 6Y Rolling Returns



## 2Y Rolling Returns



## The Current top 10 Stocks of the FTSE 100

Company	Sector	Country	Weighting
HSBC Holdings PLC	Financial	BRITAIN	7.33%
Royal Dutch Shell PLC	Energy	NETHERLANDS	5.71%
British American Tobacco PLC	Consumer, Non-cyclical	BRITAIN	5.31%
BP PLC	Energy	BRITAIN	5.12%
Royal Dutch Shell PLC	Energy	NETHERLANDS	4.72%
GlaxoSmithKline PLC	Consumer, Non-cyclical	BRITAIN	3.72%
AstraZeneca PLC	Consumer, Non-cyclical	BRITAIN	3.40%
Diageo PLC	Consumer, Non-cyclical	BRITAIN	3.25%
Vodafone Group PLC	Communications	BRITAIN	2.90%
Lloyds Banking Group PLC	Financial	BRITAIN	2.56%

## Current Dividend Yield:

FTSE 100

4.41%<sup>1</sup>

FTSE Fix Dividend EWC

4.94%<sup>2</sup>

<sup>1</sup>12m Dividends paid divided by Current index level. <sup>2</sup>50 pt dividend level divided by Current Index Level

Sources: SG Engineering and Bloomberg as of 20/04/2018. The value of your investment may fluctuate. The figures relating to past performances and/or simulated past performances refer or relate to past periods and are not a reliable indicator of future results. This also applies to historical market data.

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